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June 13, 2007



Kendrick Lo B.A.Sc. (Eng. Sci.), MBA, LL.B.  
416 957 1685 klo@bereskinparr.com

Your Reference: 7,171,385  
Our Reference: 11483-80

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Attention: Certificate of Correction Branch

Dear Sirs:

**Certificate  
of Correction**

**Re: United States Patent No. 7,171,385  
For: SYSTEM AND METHOD FOR TRADING OFF  
PUT AND CALL VALUES OF A PORTFOLIO  
Date of Patent: January 30, 2007  
Patentee: Algorithmics International Corp.**

Please correct the following entries on the Certificate of Correction dated May 22, 2007. These entries in the Certificate of Correction as issued contained typographical errors that were introduced by the Patent Office.

In Column 12, line 4 replace: "qi,qi" with --qi,qi--

In Column 16, line 46 replace: " $\mu_i = \alpha_i / \omega_i \leq 0$ " with --  $\mu_i, \omega_i \geq 0$  --

In Column 17, line 55 replace: " $E_p(V_{(j)}) = \sum_{i=1}^s (M_{ji} - q_i r_j) \rho_j$ " with --  $E_p(V_{(i)}) \sum_{j=1}^s (M_{ji} - q_i r_j) \rho_j$  --

In Column 19, line 39 replace: "replace  $M_{(i)}$ " with --  $M_{(i)}$  --

In Column 22, line 15 replace: "maximize  $(x,u,d)p^T u$ " with --maximize<sub>(x,u,d)</sub>  $p^T u$ --

In Claim 13, line 51 replace: "maximize  $(x,u,d)p^T d$ " with --minimize<sub>(x,u,d)</sub>  $p^T d$ --

We look forward to receiving confirmation that these corrections have been made of record.

Yours truly,

Kendrick Lo Reg'n No. 54,948

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Scotia Plaza, 40 King Street West, 40th Floor, Toronto, Ontario, Canada M5H 3Y2  
Tel: 416.364.7311 Fax: 416.361.1398 [www.bereskinparr.com](http://www.bereskinparr.com)

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